CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND LIST OF INVESTMENTS AS OF JUNE 30, 2016 (UNAUDITED)

PRINCIPAL (1) ISSUER COUPON or MATURITY MATURITY COST (1) VALUE (1) CUSIP

PHINCIPAL (I)	ISSUEN	COUPON	OF WATURITY	WATURIT	0031(1)	VALUE (1)	CUSIF
EEDERAL AGEN	NCY SECURITIES (39.78%)						
	FANNIE MAE 0.375 7/16	0.29	7/5/2016	7/5/2016	\$1.791.000	\$1.790.009	2125C0VD2
\$1,780,982 \$2,200,458	FANNIE MAE 0.375 7/16	0.38 0.38	7/5/2016 7/5/2016	7/5/2016 7/5/2016	\$1,781,000 \$2,200,007	\$1,780,998 \$2,199,998	3135G0XP3 3135G0XP3
\$1,000.340	FANNIE MAE 0.625 11/16	0.63	11/28/2016	11/28/2016	\$1,000,222	\$1,000,681	3136G07E5
\$1,000,340	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$1,000,222	\$1,000,081	3135G0YE7
\$5,008,027	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$5,001,205	\$5,001,135	3135G0YE7
\$10,022,191	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$10,004,035	\$10,002,270	3135G0YE7
\$3,166,807	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$3,161,250	\$3,160,717	3135G0YE7
\$2,987,349	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$2,987,073	\$3,160,717	3135G0YE7
\$2,183,401	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$2,184,646	\$2,185,496	3135G0YE7
\$7,513,170	FANNIE MAE 0.625 9/16	0.63	9/26/2016	9/26/2016	\$7,503,165	\$7,502,663	3135G0VX8
\$5,004,450	FANNIE MAE 0.75 4/17	0.75	4/20/2017	4/20/2017	\$5,003,652	\$5,010,100	3135G0VA8
\$1,584,859	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$1,574,927	\$1,575,114	3135G0ZB2
\$2,675,865	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,661,453	\$2,662,264	3135G0CM3
\$2,651,606	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,635,930	\$2,636,212	3135G0CM3
\$10,080,850	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$10,020,918	\$10,019,810	3135G0CM3
\$5,018,440	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$5,006,170	\$5,009,905	3135G0CM3
\$2,007,440	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,003,230	\$2,003,962	3135G0CM3
\$5,997,006	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$5,986,321	\$5,986,836	3135G0CM3
\$2,758,813	FANNIE MAE 1.375 11/16	1.38	11/15/2016	11/15/2016	\$2,751,065	\$2,754,459	3135G0ES8
\$10,245,500	FANNIE MAE 4.875 12/16	4.88	12/15/2016	12/15/2016	\$10,195,231	\$10,200,460	31359M2D4
\$10,407,700	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$10,264,423	\$10,277,800	31359M4D2
\$5,796,486	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$5,727,893	\$5,736,040	31359M4D2
\$16,307,923	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$16,125,072	\$16,146,424	31359M4D2
\$4,181,920	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$4,148,758	\$4,151,444	31359M7X5
\$1,487,454	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$1,480,024	\$1,481,028	31359M7X5
\$8,846,735	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,498,876	\$8,499,007	31359MW41
\$10,468,000	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,097,447	\$10,098,630	31359MW41
\$1,059,018	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$1,021,817	\$1,021,981	31359MW41
\$10,470,015	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,108,537	\$10,107,719	31359MW41
\$10,362,082	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,094,891	\$10,098,630	31359MW41
\$5,177,500	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$5,047,168	\$5,049,315	31359MW41
\$5,171,943	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$5,046,339	\$5,049,315	31359MW41
\$8,708,062	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,505,966	\$8,511,125	31359MW41
\$6,708,086	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$6,694,955	\$6,695,873	31398ADM1
\$1,137,878	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$1,136,341	\$1,136,345	31398ADM1
\$15,670,800	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$15,028,287	\$15,029,055	31359MS61
7,635,643	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$7,378,243	\$7,378,264	31359MS61
\$5,004,850	FANNIE MAE VAR 10/16	0.73	7/3/2016	10/3/2016	\$5,001,561	\$5,004,140	3136FTBZ1
\$16,964,300	FANNIE MAE VAR 10/17	0.47	7/5/2016	10/5/2017	\$16,972,011	\$16,978,699	3135G0F57
25,000,000	FANNIE MAE VAR 12/17	0.60	9/20/2016	12/20/2017	\$25,000,000	\$24,993,850	3135G0L27
\$3,994,648	FANNIE MAE VAR 7/17	0.47	7/20/2016	7/20/2017	\$3,995,978	\$3,998,220	3135G0F81
\$10,005,260	FANNIE MAE VAR 8/16	0.47	7/26/2016	8/26/2016	\$10,000,393	\$10,001,220	3135G0YQ0
\$24,995,153	FANNIE MAE VAR 8/17	0.45	7/16/2016	8/16/2017	\$24,997,154	\$24,983,000	3135G0F24

PRINCIPAL (1) ISSUER COUPON or MATURITY MATURITY COST (1) VALUE (1)

	PRINCIPAL (1)	ISSUER	COUPON	or MATURITY	MATURITY	COST (1)	VALUE (1)	CUSIP
\$2,007,109 PED FINAN CREDIT AS 1276	FEDERAL AGEN	ICY SECURITIES (continued)						
1,002,003 FED FAME CREDIT 5.12 Folls 0.40 110,000 0.2000		, ,	4.65	12/12/2016	12/12/2016	\$2,034,447	\$2,037,236	31331GAZ2
\$59,996.30 PED FARM CREDIT ON BILLS \$15,000.00 PED FARM CREDIT ON								
S15,000,000 TED FAMM CREDIT ON BYTE 0.00 0.70 0.				11/3/2016				
11254.484 FED FAMA CEREDT 639 816 0.50 8252016 8232076 \$1,224.981 \$1,235.027 31,312EDABS \$3,338,379 FED FAMA CEREDT 638 916 0.50 8262016 8262076 \$3,230.731 \$3,530.025 31,312EDETA \$3,338,379 FED FAMA CEREDT 604 1077 0.64 101,0017 101,0017 \$1,000,000 \$3,000,000 31,312EAGET \$3,998,570 FED FAMA CEREDT 604 1077 0.68 100,0017 101,0017 \$1,000,000 \$3,000,000 31,312EAGET \$3,998,570 FED FAMA CEREDT VAR 107 0.67 70,700,000 10,700,000 \$3,000,000 31,312EAGET \$3,998,570 FED FAMA CEREDT VAR 107 0.64 77,700,000 10,700,000 \$3,998,418 \$3,998,510 \$								
\$3,000,000 PED PARK CREDIT US\$ \$110 510,000,000 PED PARK CREDIT US\$ \$117 510,000,000 PED PARK CREDIT US\$ \$117 52,000,000 PED PARK CREDIT US\$ \$117 52,000,000 PED PARK CREDIT US\$ \$117 53,000,000 PED PARK CREDIT US\$ \$117 53,000,000 PED PARK CREDIT US\$ \$117 54,000,000 PED PARK CREDIT US\$ \$117 54,000,000 PED PARK CREDIT US\$ \$117 54,000,000 PED PARK CREDIT US\$ \$118 54,000,000 PED PARK CREDIT US\$ \$118 55,000,000 PED PARK CREDIT US\$ \$101 55,000,000 PED PARK CREDIT U	\$1,254,684		0.50	8/23/2016	8/23/2016	\$1,254,951		3133EDMB5
\$10,000,000 FED FARM CREINT (16.5 H)7	\$5,255,198	FED FARM CREDIT 0.50 8/16	0.50	8/26/2016	8/26/2016	\$5,250,743	\$5,250,509	3133EDTK8
\$2,200,000 FED TARM CREDIT VAR 1/17	\$5,003,830	FED FARM CREDIT 0.55 8/16	0.55	8/16/2016	8/16/2016	\$5,000,487	\$5,001,525	3133EETK6
\$9,995,760 FED FARM CREDIT VAR 1/17 0.47 700/2016 1/700/2018 \$9,998,815 \$10,000,020 3133EEZULS \$9,988,299 FED FARM CREDIT VAR 1/18 0.59 7/25/2016 1/700/2018 \$5,001,985 \$1,915,200 \$9,916,443 313EEZULS \$1,002,998 FED FARM CREDIT VAR 1/18 0.59 7/25/2016 1/25/2018 \$5,001,985 \$1,916,443 313EEZULS \$1,002,599 FED FARM CREDIT VAR 1/18 0.59 7/25/2016 1/25/2018 \$5,001,985 \$1,005,434 313EEZULS \$1,002,599 FED FARM CREDIT VAR 1/18 0.59 7/25/2016 1/25/2018 \$1,005,434 \$1,005,434 313EEZULS \$1,002,599 FED FARM CREDIT VAR 1/1916 0.48 7/1/2016 1/201/2016 \$1,003,411 \$1,005,434 313EEDIA \$1,002,571 FED FARM CREDIT VAR 1/1917 0.46 7/1/2016 1/201/2017 \$1,000,407 FED FARM CREDIT VAR 1/1917 0.46 7/1/2016 1/201/2017 \$1,000,400,411 \$1,000,400,415 \$1,000,4	\$10,000,000	FED FARM CREDIT 0.64 1/17	0.64	1/11/2017	1/11/2017	\$10,000,000	\$10,000,230	3133EA4F2
\$50,185,499 FED FARM CREDIT VAR 1/18 0.99 7725/2016 1/25/2018 \$5.90,1955 \$5.00,185 3135/EPV/0 \$5.90,2018 \$1.90	\$2,300,000	FED FARM CREDIT 0.68 1/17	0.68	1/30/2017	1/30/2017	\$2,300,000	\$2,300,076	3133EEAE0
\$5,002,105 FED FARM CREDIT VAR IVIS 0.50 722/2016 125/2018 \$5,001,656 \$5,001,185 3133EPVYD \$4,986,279 FED FARM CREDIT VAR IVIS 0.53 76,002,016 1,002,018 \$4,988,844 \$4,987,435 3133EDAN \$1,002,271 FED FARM CREDIT VAR IVIG 0.46 77,11/2016 INVITION \$5,002,327 FED FARM CREDIT VAR IVIG 0.46 77,11/2016 INVITION \$1,997,118 \$14,097,118 \$13,920,435 3133EDAN \$1,995,545 FED FARM CREDIT VAR IVIG 0.46 77,13/2016 INVITION \$1,997,118 \$14,997,118 \$14,997,118 \$14,997,107 \$1,997,100 FED FARM CREDIT VAR IVIG 0.46 77,13/2016 INVITION \$1,997,118 \$1,999,83,00 31,93,820,71 \$1,399,83,00 \$1,93,820,71 \$1,93,920,83 \$1,93,82	\$9,995,760	FED FARM CREDIT VAR 1/17	0.47	7/30/2016	1/30/2017	\$9,998,815	\$10,000,620	3133EEGU8
\$1,006,270 PED FARM CREDIT VAR IU16 0.58 77,002016 1,002018 \$4,098,854 \$4,097,435 31,35ED-18 \$16,062,579 PED FARM CREDIT VAR IU16 0.48 71,12016 101,12016 \$16,051,721 \$16,052,841 31,35ED-18 \$5,002,571 PED FARM CREDIT VAR IU16 0.47 71,12016 101,12017 \$4,000,137 \$14,097,118 \$14,985,475 31,315ED-18 \$13,997,100 PED FARM CREDIT VAR IU17 0.46 71,12016 101,12017 \$9,998,124 \$9,998,800 31,35ED-17 \$3,997,100 PED FARM CREDIT VAR IU17 0.46 71,12016 101,12017 \$9,998,124 \$9,998,800 31,35ED-17 \$3,997,100 PED FARM CREDIT VAR IU17 0.46 71,12016 101,12017 \$9,998,124 \$9,998,800 31,35ED-17 \$3,998,124 \$9,998,800 31,35ED-17 \$3,998,607 PED FARM CREDIT VAR IU16 0.55 \$7,0016 11,172016 \$17,800,637 \$17,805,571 31,35ED-17 \$17,018,51 PED FARM CREDIT VAR IU16 0.55 \$7,0016 11,172016 \$17,800,637 \$13,000,999 31,315ED-17 \$13,998,774 PED FARM CREDIT VAR IU16 0.55 \$7,0016 11,172016 \$37,800,637 \$13,000,999 31,315ED-17 \$13,998,589 PED FARM CREDIT VAR IU16 0.50 \$82,2016 11,172,1016 \$44,999,603 \$15,000,000 31,315ED-17 \$13,998,589 PED FARM CREDIT VAR IU16 0.50 \$7,160016 12,172016 \$44,999,603 \$15,000,000 31,315ED-17 \$13,998,589 \$10,903,400 \$13,900	\$9,185,409	FED FARM CREDIT VAR 1/18	0.48	7/17/2016	1/17/2018	\$9,191,500	\$9,196,443	3133EEZM5
\$16,062,519 FIED FARM CREDIT VAR 10/16 0.48 7711/2016 10/11/2016 \$6,000,354 \$6,000,354 \$6,000,354 \$1,319,111111111111111111111111111111111	\$5,002,195	FED FARM CREDIT VAR 1/18	0.59	7/25/2016	1/25/2018	\$5,001,965	\$5,001,185	3133EFVY0
\$6,002.571 FED FARM CREDIT VAR 1076 0.47 7711/2016 1071/2016 \$6,000.154 \$6,000.158 3133EDJA1 \$14,995,545 FED FARM CREDIT VAR 1017 0.46 7715/2016 10713/2017 \$14,997,118 \$14,984,745 3133EDTT5 \$9,997,109 FED FARM CREDIT VAR 1017 0.46 7715/2016 10713/2017 \$9,996,124 \$9,998,350 3133EDTT5 \$13,000.851 FED FARM CREDIT VAR 1017 0.46 7715/2016 10713/2017 \$9,996,124 \$9,998,350 3133EDTT5 \$13,000.851 FED FARM CREDIT VAR 1116 0.55 \$7,2016 1107/2016 \$17,000.65 \$17,000.571 3133EDGTT \$13,000.851 FED FARM CREDIT VAR 1116 0.55 \$7,2016 1107/2016 \$1,000.95184 \$10,001.390 3133EDGT4 \$9,988,374 FED FARM CREDIT VAR 1116 0.59 \$7,000.66 1107/2016 \$9,995,366 \$3,000.399 313EDGT4 \$14,995,650 FED FARM CREDIT VAR 1216 0.56 77,000.66 120/2016 \$1,000.950 \$15,000.000 313EDGTN5 \$14,995,650 FED FARM CREDIT VAR 1216 0.56 77,000.66 120/2016 \$1,000.950 \$15,000.000 313EDGTN5 \$15,000.250 \$15,000.000 \$13,000.000	\$4,986,270	FED FARM CREDIT VAR 1/18	0.53	7/30/2016	1/30/2018	\$4,988,854	\$4,987,435	3133EE5C0
\$14,995,545 FED FARM CREDIT VAR 1017 0.46 7713/2016 10/13/2017 \$14,997,118 \$14,984,745 3133EPTS \$9,997,100 FED FARM CREDIT VAR 1017 0.46 7713/2016 10/13/2017 33,497,669 33,498,830 3133EPTS \$13,986,675 FED FARM CREDIT VAR 1016 0.55 87/2016 11/7/2016 \$173/00,637 \$13,985,6571 3133EDGT4 \$2,993,386 FED FARM CREDIT VAR 1116 0.55 87/2016 11/7/2016 \$2,999,356 33,000,390 3133EDGT4 \$3,998,774 FED FARM CREDIT VAR 1116 0.50 823/2016 11/2/2016 \$2,999,356 \$3,000,390 3133EDGT4 \$3,998,570 FED FARM CREDIT VAR 1116 0.50 823/2016 11/2/2016 \$3,995,184 \$10,001,390 3133EDGT4 \$3,998,560 FED FARM CREDIT VAR 1216 0.56 7/6/2016 12/2/2016 \$14,999,603 \$15,000,000 3133EIDNS \$13,995,560 FED FARM CREDIT VAR 1216 0.56 7/6/2016 12/2/2016 \$25,011,543 \$25,010,175 3133EDGT4 \$3,009,376 FED FARM CREDIT VAR 1216 0.56 7/6/2016 12/2/2016 \$25,011,543 \$25,010,175 3133EDGT4 \$3,009,376 FED FARM CREDIT VAR 2176 0.56 7/6/2016 22/2/2017 \$19,998,050 \$19,995,460 3133EDGT4 \$4,002,950 FED FARM CREDIT VAR 2177 0.51 7/2/2016 22/2/2017 \$19,998,050 \$19,995,460 3133EDGT4 \$3,003,20 FED FARM CREDIT VAR 2177 0.51 7/2/2016 22/2/2017 \$4,000,933 \$4,000,404 3133EDGT4 \$3,998,955 FED FARM CREDIT VAR 2178 0.51 7/2/2016 22/2/2017 \$4,000,933 \$4,000,404 3133EDGT4 \$3,998,955 FED FARM CREDIT VAR 2178 0.51 7/2/2016 22/2/2017 \$4,500,933 \$4,000,404 3133EDGT4 \$3,998,955 FED FARM CREDIT VAR 2178 0.51 7/2/2016 22/2/2017 \$4,500,933 \$4,000,404 3133EDGT4 \$3,998,955 FED FARM CREDIT VAR 2178 0.51 82/2016 22/2/2017 \$4,500,933 \$4,000,404 3133EDGT4 \$3,998,955 FED FARM CREDIT VAR 2178 0.51 82/2016 22/2/2017 \$4,500,933 \$4,000,404 3133EDGT4 \$3,998,955 FED FARM CREDIT VAR 2178 0.51 82/2016 22/2/2017 \$4,500,933 \$4,000,404 3133EDGT4 \$4,000,933 \$4,000,404 \$3,998,955 FED FARM CREDIT VAR 2178 0.58 87/2016 22/2/2018 \$14,965,370 \$133EDGT4 \$3,998,955 FED FARM CREDIT VAR 2178 0.51 82/2016 22/2/2018 \$14,965,370 \$3,998,950 3133EDGT4 \$4,999,990 \$3,998,950 3133EDGT4 \$4,999,990 \$3,998,950 3133EDGT4 \$4,999,990 \$3,998,950 3133EDGT4 \$4,999,990 \$4,990 \$3,998,950 3133EDGT4 \$4,999,990 \$4,990 \$3,998,950 3133EDGT4 \$4,999	\$16,062,519	FED FARM CREDIT VAR 10/16	0.48	7/11/2016	10/11/2016	\$16,051,721	\$16,052,841	3133ED4J8
\$9.997,100 FED FARM CREDIT VAR 1017 0.46 77.13/2016 10/13/2017 \$9.998,124 \$9.999,830 3133EPITS \$3.496,675 FED FARM CREDIT VAR 1017 0.46 77.13/2016 10/13/2017 \$3.497,069 \$3.496,441 313SEPITS \$1.280.851 FED FARM CREDIT VAR 1116 0.55 87/2016 11/7/2016 \$17.300.677 \$17.806,557 3133IDF0T4 \$2.998,368 FED FARM CREDIT VAR 1116 0.55 87/2016 11/7/2016 \$1.17/2016 \$3.999,184 \$1.000.1399 3133EDF0T4 \$3.998,774 FED FARM CREDIT VAR 1116 0.50 87.23/2016 11/23/2016 \$9.995,184 \$1.000.1399 3133EPITS \$3.988,774 FED FARM CREDIT VAR 1216 0.46 71/2016 12/12/2016 \$14.999,063 \$15.000.000 3133EFITS \$3.500,468 FED FARM CREDIT VAR 1216 0.46 71/2016 12/12/2016 \$14.999,063 \$15.000.000 3133EFITS \$3.500,468 FED FARM CREDIT VAR 1216 0.46 91/9/2016 \$12/19/2016 \$2.50.11.543 \$2.5.01.175 3133INEQ4 \$3.095,254 FED FARM CREDIT VAR 1216 0.46 91/9/2016 \$12/19/2016 \$3.099,780 \$3.099,780 \$1338EDF0T \$4.000.259 FED FARM CREDIT VAR 1217 0.46 77.23/2016 \$2.23/2017 \$4.000.033 \$4.000.464 3133EDFW7 \$4.000.259 FED FARM CREDIT VAR 217 0.51 77.27/2016 \$2.27/2017 \$4.000.033 \$4.000.464 3133EDFW7 \$9.996,985 FED FARM CREDIT VAR 217 0.51 77.27/2016 \$2.27/2017 \$4.500.033 \$4.000.464 3133EDFW7 \$9.996,985 FED FARM CREDIT VAR 2178 0.68 \$1.1/2016 \$2.1/2018 \$9.997.660 \$1.000.5.660 3133EDFW7 \$9.996,985 FED FARM CREDIT VAR 2178 0.68 \$1.1/2016 \$2.1/2018 \$9.997.60 \$1.000.5.660 3133EDFW7 \$1.4/96.135 FED FARM CREDIT VAR 218 0.68 \$1.1/2016 \$2.1/2018 \$1.4/96.376 \$1.4/96.195 3133EDFW7 \$1.4/96.433 FED FARM CREDIT VAR 218 0.68 \$1.1/2016 \$2.000.000 \$1.4/96.376 \$1.4/96.399 \$1.4/96.195 3133EDFW7 \$1.4/96.433 FED FARM CREDIT VAR 218 0.68 \$1.1/2016 \$2.000.000 \$1.4/96.376 \$1.4/96.376 \$1.4/96.195 3133EDFW7 \$1.4/96.433 FED FARM CREDIT VAR 218 0.68 \$1.4/2016 \$2.000.000 \$1.4/96.376 \$1.4/96.195 3133EDFW7 \$1.4/96.433 FED FARM CREDIT VAR 218 0.68 \$1.4/2016 \$2.000.000 \$1.4/96.376 \$1.4/96.376 \$1.3/96.195 3133EDFW7 \$1.4/96.435 FED FARM CREDIT VAR 218 0.68 \$1.4/2016 \$2.000.000 \$1.4/96.376 \$1.4/96.376 \$1.3/96.195 3133EDFW7 \$1.4/96.435 FED FARM CREDIT VAR 218 0.51 \$2.000.000 \$1.3/96.100 \$1.3/96.100 \$1.3/96.1	\$6,002,571	FED FARM CREDIT VAR 10/16	0.47	7/11/2016	10/11/2016	\$6,000,354	\$6,000,858	3133EDJA1
\$3.496,675 FED FARM CREDIT VAR 10/17 0.46 7/13/2016 10/13/2017 \$3.497,069 \$3.496,441 3133EPTS \$17.801.851 FED FARM CREDIT VAR 11/16 0.55 8/7/2016 11/7/2016 \$17.800,637 \$17.805,571 3133EDGT4 \$2.998,388 FED FARM CREDIT VAR 11/16 0.50 82/2016 11/7/2016 \$2.999,356 \$3.000,399 3133EDGT4 \$9.988,774 FED FARM CREDIT VAR 11/16 0.50 82/2016 11/2/2016 \$2.999,5164 \$10.001,390 3133EPGT5 \$1.499,565 FED FARM CREDIT VAR 11/16 0.50 82/2016 11/2/2016 \$3.499,9036 \$15.000,000 3133EEPGS \$1.499,556 FED FARM CREDIT VAR 12/16 0.46 71/2016 12/2/2016 \$3.499,903 \$15.000,000 3133EEPGS \$2.5054,648 FED FARM CREDIT VAR 12/16 0.46 9/19/2016 \$2.5011,543 \$2.5010,175 3133EPGS \$1.999,3788 FED FARM CREDIT VAR 12/16 0.46 9/19/2016 \$3.097,801 \$3.097,801 \$3.099,706 3133EDGTS \$1.999,3788 FED FARM CREDIT VAR 21/17 0.46 72/2016 22/2017 \$1.999,8050 \$1.999,540 3133EDGTS \$1.999,3788 FED FARM CREDIT VAR 21/17 0.51 77/2016 22/2017 \$4.50,0033 \$4.000,404 3133EDFW7 \$4.50,0039 FED FARM CREDIT VAR 21/17 0.51 77/2016 22/2016 \$2.5010,544 \$4.50,045 3133EDFW7 \$9.996,985 FED FARM CREDIT VAR 21/18 0.68 \$11/2016 22/2017 \$4.50,0044 \$4.50,045 3133EDFW7 \$9.996,985 FED FARM CREDIT VAR 21/18 0.68 \$11/2016 22/2018 \$9.997,608 \$10,005,600 3133EDFWZ \$1.096,44 \$4.500,445 \$4.500,445 \$1.000,445 \$4.500,445	\$14,995,545	FED FARM CREDIT VAR 10/17	0.46	7/13/2016	10/13/2017	\$14,997,118	\$14,984,745	3133EFJT5
\$17,801,851 FIED FARM CREDIT VAR 11/16 0.55 8/7/2016 11/7/2016 \$2,998,368 FIED FARM CREDIT VAR 11/16 0.55 8/7/2016 11/7/2016 \$2,999,356 \$3,000,939 3133EDGT4 \$3,988,774 FIED FARM CREDIT VAR 11/16 0.50 8/23/2016 11/23/2016 \$8,998,184 \$1,000,390 3133EFPR5 \$14,995,650 FIED FARM CREDIT VAR 12/16 0.46 71/2016 11/2/2016 \$14,999,633 \$15,000,000 3133EFPR5 \$25,054,648 FIED FARM CREDIT VAR 12/16 0.46 71/2016 11/2/2016 \$12,999,106 \$14,999,633 \$15,000,000 3133EFPR5 \$19,993,788 FIED FARM CREDIT VAR 21/17 0.46 7/23/2016 22/3/2017 \$19,998,050 \$19,995,460 3133EDTN5 \$19,993,788 FIED FARM CREDIT VAR 21/17 0.51 7/27/2016 22/3/2017 \$4,000,953 FIED FARM CREDIT VAR 21/17 0.51 7/27/2016 22/3/2017 \$4,000,953 \$4,000,040 3133EFPR75 \$1,998,085 FIED FARM CREDIT VAR 21/17 0.51 7/27/2016 22/3/2017 \$4,000,953 \$4,000,040 3133EFPR75 \$1,998,085 FIED FARM CREDIT VAR 21/17 0.51 7/27/2016 22/3/2017 \$4,000,953 \$4,000,040 3133EFPR75 \$1,998,085 FIED FARM CREDIT VAR 21/18 0.68 8/1/2016 21/2018 \$5,007,485 FIED FARM CREDIT VAR 21/8 0.68 8/1/2016 21/2018 \$1,498,157 FIED FARM CREDIT VAR 21/8 0.69 8/2016 21/2018 \$1,498,157 FIED FARM CREDIT VAR 21/8 0.51 8/202016 22/3/2018 \$1,498,157 S1,498,457	\$9,997,100	FED FARM CREDIT VAR 10/17	0.46	7/13/2016	10/13/2017	\$9,998,124	\$9,989,830	3133EFJT5
\$2,998,368 FED FARM CREDIT VAR 11/16 0.50 \$2,302016 11/27/2016 \$29,995,184 \$10,001,399 3133EFRS \$3,995,559 FED FARM CREDIT VAR 12/16 0.46 7/1/2016 12/1/2016 \$14,999,063 \$15,000,000 3133EFRS \$25,054,648 FED FARM CREDIT VAR 12/16 0.46 7/1/2016 12/1/2016 \$14,999,063 \$15,000,000 3133EFRS \$25,054,648 FED FARM CREDIT VAR 12/16 0.46 9/19/2016 12/1/2016 \$25,001,453 \$25,011,453 \$25,011,153 \$3,393,708 \$3,393,708 \$3,393,708 \$3,393,708 \$3,393,708 \$3,393,708 \$3,393,708 \$3,993,708 \$3,393,708 \$3,993,708 \$3,393,708 \$3,993,708 \$4,000,933 \$4,000,404 \$3,033EPRV7 \$4,503,320 FED FARM CREDIT VAR 2/17 0.51 7/27/2016 2/27/2017 \$4,500,333 \$4,000,404 \$3,093,708 \$3,993,608 \$10,005,808 \$3,100,608 \$1,120,66 \$1,120,608 \$1,120,6	\$3,496,675	FED FARM CREDIT VAR 10/17	0.46	7/13/2016	10/13/2017	\$3,497,069	\$3,496,441	3133EFJT5
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\$14,995,650 FED FARM CREDIT VAR 12/16 0.46 7/1/2016 12/1/2016 \$14,999,063 \$15,000,000 3133EERNS \$25,054,648 FED FARM CREDIT VAR 12/16 0.56 7/6/2016 12/6/2016 \$25,011,543 \$25,010,175 31331K2C4 \$3,905,254 FED FARM CREDIT VAR 12/16 0.46 9/19/2016 12/19/2016 \$3,097,801 \$3,099,706 3133EEDRS \$19,993,788 FED FARM CREDIT VAR 2/17 0.46 7/23/2016 22/23/2017 \$19,998,050 \$19,995,460 3133EELDO \$4,002,950 FED FARM CREDIT VAR 2/17 0.51 7/27/2016 22/23/2017 \$4,000,033 \$4,000,404 3133EDFW7 \$4,503,320 FED FARM CREDIT VAR 2/17 0.51 7/27/2016 22/27/2017 \$4,500,033 \$4,000,404 3133EDFW7 \$9,996,985 FED FARM CREDIT VAR 2/17 0.51 7/27/2016 22/27/2017 \$4,501,054 \$4,500,455 3133EDFW7 \$9,996,985 FED FARM CREDIT VAR 2/18 0.68 \$1/12016 21/2018 \$9,997,608 \$10,005,680 3133EFW26 \$5,007,485 FED FARM CREDIT VAR 2/18 0.68 \$1/12016 21/2018 \$5,006,794 \$5,002,840 3133EDFW26 \$14,986,155 FED FARM CREDIT VAR 2/18 0.68 \$1/2016 22/2018 \$14,989,371 \$14,997,930 3133EERMS \$14,966,453 FED FARM CREDIT VAR 2/18 0.51 \$2/20216 22/202018 \$14,965,379 \$14,961,195 3133EEPBO \$14,956,632 FED FARM CREDIT VAR 2/18 0.51 \$2/20216 22/202018 \$14,965,379 \$14,961,195 3133EEPBO \$14,956,821 FED FARM CREDIT VAR 2/18 0.51 \$2/20216 22/202018 \$14,965,376 \$14,961,195 3133EEPBO \$14,956,821 FED FARM CREDIT VAR 2/18 0.51 \$2/20216 22/202018 \$14,965,376 \$14,961,195 3133EEPBO \$14,999,750 FED FARM CREDIT VAR 2/18 0.51 \$2/20216 22/202018 \$14,965,376 \$14,961,195 3133EEPBO \$1,999,750 FED FARM CREDIT VAR 2/18 0.52 9/24/2016 32/24/2017 \$9,997,745 \$9,996,990 3133EEPBO \$1,999,750 FED FARM CREDIT VAR 3/17 0.48 7/29/2016 32/24/2017 \$9,997,747 \$9,997,747 \$9,998,2170 3133EEVBO \$1,991,4400 FED FARM CREDIT VAR 3/18 0.59 9/24/2016 32/24/2017 \$9,997,747 \$9,998,2170 3133EEPBO \$1,997,4400 FED FARM CREDIT VAR 3/18 0.59 9/24/2016 32/24/2017 \$9,997,450 \$9,990,490 3133EEPBO \$1,997,4400 FED FARM CREDIT VAR 3/18 0.59 9/24/2016 32/24/2017 \$9,981,105 \$9,998,440 3133EEDZ \$1,997,1400 FED FARM CREDIT VAR 3/17 0.59 9/24/2016 32/22017 \$9,981,105 \$9,998,640 3133EEDZ \$1,997,1,500 FED FARM CREDIT VAR 3/17 0.44 \$2,22016 5/	\$2,998,368	FED FARM CREDIT VAR 11/16	0.55	8/7/2016	11/7/2016	\$2,999,356	\$3,000,939	3133ED6T4
\$25,054,648 FED FARM CREDIT VAR 12/16 \$3,095,254 FED FARM CREDIT VAR 12/16 \$3,095,254 FED FARM CREDIT VAR 12/16 \$3,095,254 FED FARM CREDIT VAR 12/17 \$4,002,950 FED FARM CREDIT VAR 2/17 \$4,003,33 \$4,004,40 \$1333EDFW7 \$4,956,332 FED FARM CREDIT VAR 2/18 \$4,003,34 FED FARM CREDIT VAR 2/18 \$4,004,04 FED FA	\$9,988,774	FED FARM CREDIT VAR 11/16	0.50	8/23/2016	11/23/2016	\$9,995,184	\$10,001,390	3133EFQE0
\$3,095.254 FED FARM CREDIT VAR 12/16 \$19,993.788 FED FARM CREDIT VAR 2/17 \$4,002,950 FED FARM CREDIT VAR 2/17 \$4,503,320 FED FARM CREDIT VAR 2/18 \$4,603,320 FED FARM CREDIT VAR 2/18 \$4,603,645 FED FARM CREDIT VAR 2/18 \$4,603,64	\$14,995,650	FED FARM CREDIT VAR 12/16	0.46	7/1/2016	12/1/2016	\$14,999,063	\$15,000,000	3133EEFN5
\$19,993,788 FED FARM CREDIT VAR 2/17 0.46 7/23/2016 2/23/2017 \$19,998.050 \$19,995.460 3133EED.0 \$4,002,950 FED FARM CREDIT VAR 2/17 0.51 7/27/2016 2/27/2017 \$4,000,933 \$4,000,404 3133EDFW7 \$4,503,320 FED FARM CREDIT VAR 2/17 0.51 7/27/2016 2/27/2017 \$4,501.054 \$4,500,455 3133EDFW7 \$9,996,985 FED FARM CREDIT VAR 2/18 0.68 8/1/2016 2/1/2018 \$9,997,608 \$10,005,680 3133EFWZ6 \$5,007,485 FED FARM CREDIT VAR 2/18 0.68 8/1/2016 2/1/2018 \$5,006,794 \$5,002,840 3133EFWZ6 \$14,986,155 FED FARM CREDIT VAR 2/18 0.60 8/6/2016 2/6/2018 \$14,989,371 \$14,997,930 3133EEMX5 \$14,956,433 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,359 \$14,961,195 3133EE780 \$14,956,821 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,376 \$14,961,195 3133EE780 \$14,956,821 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,376 \$14,961,195 3133EE780 \$14,956,821 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,376 \$14,961,195 3133EE780 \$14,956,821 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,376 \$14,961,195 3133EE780 \$14,999,795 FED FARM CREDIT VAR 2/18 0.60 7/23/2016 2/23/2018 \$4,999,794 \$5,001,490 3133EFE780 \$19,991,400 FED FARM CREDIT VAR 3/17 0.52 9/24/2016 3/24/2017 \$9,997,785 \$9,999,690 3133EE7X1 \$19,918,400 FED FARM CREDIT VAR 3/18 0.52 9/9/2016 3/24/2017 \$9,977,785 \$9,999,690 3133EE7X1 \$23,386,745 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/26/2018 \$19,937,74 \$19,965,780 3133EEVX0 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/26/2018 \$19,937,74 \$19,965,780 3133EEVX0 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/26/2018 \$19,937,74 \$19,965,780 3133EEVX0 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/26/2018 \$19,937,74 \$19,965,780 3133EEVX0 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/26/2018 \$19,937,74 \$19,955,780 3133EEVX0 \$9,974,400 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$19,937,74 \$19,95,740 3133EEVX0 \$19,993,940 3133EEVX0 \$19,993,940 \$133EEVX0 \$19,993,940 \$10,993,940 \$10,993,940 \$10,993,940 \$10,993,940 \$10,993,940 \$10,993,940 \$10,993,940 \$10,993,940 \$10,993,9	\$25,054,648	FED FARM CREDIT VAR 12/16	0.56	7/6/2016	12/6/2016	\$25,011,543	\$25,010,175	31331K2G4
\$4,002.950 FED FARM CREDIT VAR 2/17 \$4,002.950 FED FARM CREDIT VAR 2/17 \$4,503.320 FED FARM CREDIT VAR 2/17 \$4,503.320 FED FARM CREDIT VAR 2/17 \$5,996.985 FED FARM CREDIT VAR 2/18 \$6,68 8/1/2016 2/1/2018 \$9,997,608 \$10,005,680 3133EPWZ6 \$5,007.485 FED FARM CREDIT VAR 2/18 \$6,68 8/1/2016 2/1/2018 \$5,006,794 \$5,002,840 3133EFWZ6 \$14,986,155 FED FARM CREDIT VAR 2/18 \$6,60 8/6/2016 2/6/2018 \$14,989,371 \$14,997,930 3133EFMX5 \$14,956,453 FED FARM CREDIT VAR 2/18 \$6,51 8/20/2016 2/20/2018 \$14,965,359 \$14,961,195 3133EFB0 \$14,956,821 FED FARM CREDIT VAR 2/18 \$6,51 8/20/2016 2/20/2018 \$14,965,359 \$14,961,195 3133EFB0 \$14,956,821 FED FARM CREDIT VAR 2/18 \$6,50 7/23/2016 2/20/2018 \$14,965,359 \$14,961,195 3133EFB0 \$14,956,821 FED FARM CREDIT VAR 2/18 \$6,60 7/23/2016 2/20/2018 \$14,965,356 \$14,961,195 3133EFB0 \$14,956,821 FED FARM CREDIT VAR 2/18 \$6,60 7/23/2016 2/23/2018 \$4,999,794 \$5,001,490 3133EFB29 \$9,995,670 FED FARM CREDIT VAR 3/17 \$6,50 9/24/2016 3/24/2017 \$9,997,785 \$9,999,690 3133EFBX1 \$25,004,000 FED FARM CREDIT VAR 3/18 \$6,50 9/24/2016 3/24/2017 \$9,997,747 \$9,995,780 3133EDWS \$19,918,400 FED FARM CREDIT VAR 3/18 \$6,50 9/24/2016 3/22/2018 \$19,933,774 \$19,965,780 3133EDWS \$19,918,400 FED FARM CREDIT VAR 3/18 \$6,50 9/24/2016 3/26/2018 \$19,933,774 \$19,965,780 3133EDWS \$10,004,610 FED FARM CREDIT VAR 3/18 \$6,50 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EDWS \$10,004,610 FED FARM CREDIT VAR 3/18 \$6,50 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EDWS \$14,955,600 FED FARM CREDIT VAR 3/17 \$6,40 9/20 9/20 9/20 9/20 9/20 9/20 9/20 9/2	\$3,095,254	FED FARM CREDIT VAR 12/16	0.46	9/19/2016	12/19/2016	\$3,097,801	\$3,099,706	3133EDT85
\$4,503,320 FED FARM CREDIT VAR 2/17 0.51 7/27/2016 2/27/2017 \$4,501,054 \$4.500,455 3133EDFW7 \$9.996,985 FED FARM CREDIT VAR 2/18 0.68 8/1/2016 2/1/2018 \$9.997,608 \$10,005,680 3133EFWZ6 \$5.007,485 FED FARM CREDIT VAR 2/18 0.68 8/1/2016 2/1/2018 \$5.006,794 \$5.002,840 3133EFWZ6 \$14,986,155 FED FARM CREDIT VAR 2/18 0.60 8/6/2016 2/6/2018 \$14,983,71 \$14,997,930 3133EEMX5 \$14,956,453 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,359 \$14,961,195 3133EE7B0 \$14,956,821 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,356 \$14,961,195 3133EE7B0 \$4,999,750 FED FARM CREDIT VAR 2/18 0.60 7/23/2016 2/20/2018 \$4,999,794 \$5.001,490 3133EFE29 \$9.995,670 FED FARM CREDIT VAR 3/17 0.52 9/24/2016 3/24/2017 \$9.997,785 \$9.999,690 3133EFEX1 \$25,004,000 FED FARM CREDIT VAR 3/17 0.48 7/29/2016 3/29/2017 \$25,001,423 \$24,992,925 3133EDW5 \$9.997,4400 FED FARM CREDIT VAR 3/18 0.52 9/9/2016 3/9/2018 \$19,933,774 \$19,965,780 3133EDW5 \$9.997,4400 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/22/2018 \$9.997,479 \$9.982,170 3133EDW5 \$9.997,4400 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$9.997,479 \$9.982,170 3133EDW1 \$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$9.997,479 \$9.982,170 3133EDW1 \$4,601,392 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$9.997,479 \$9.982,170 3133EDW1 \$4,601,392 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9.993,940 3133EDW1 \$4,601,392 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9.993,940 3133EDW1 \$4,601,392 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9.993,940 3133EDW1 \$4,601,392 FED FARM CREDIT VAR 3/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDW1 \$4,601,392 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9.981,105 \$9.988,640 3133EDW1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9.981,105 \$9.988,640 3133EDW1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/20/2017 \$9.981,078 \$9.982,000 3133EDW1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/20/2017 \$9.981,078 \$9.982,000 3133EDW	\$19,993,788	FED FARM CREDIT VAR 2/17	0.46	7/23/2016	2/23/2017	\$19,998,050	\$19,995,460	3133EELD0
\$9,996,985 FED FARM CREDIT VAR 2/18	\$4,002,950	FED FARM CREDIT VAR 2/17	0.51	7/27/2016	2/27/2017	\$4,000,933	\$4,000,404	3133EDFW7
\$5,007,485 FED FARM CREDIT VAR 2/18 0.68 8/1/2016 2/1/2018 \$5,006,794 \$5,002,840 3133EFMZ6 \$14,986,155 FED FARM CREDIT VAR 2/18 0.60 8/6/2016 2/26/2018 \$14,989,371 \$14,997,930 3133EEMX5 \$14,956,453 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,359 \$14,961,195 3133EEFB0 \$14,956,821 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,376 \$14,961,195 3133EEFB0 \$4,999,750 FED FARM CREDIT VAR 2/18 0.60 7/23/2016 2/23/2018 \$4,999,794 \$5,001,490 3133EFE29 \$9,995,670 FED FARM CREDIT VAR 3/17 0.52 9/24/2016 3/24/2017 \$9,997,785 \$9,999,600 3133EFEX1 \$25,004,000 FED FARM CREDIT VAR 3/17 0.48 7/29/2016 3/29/2017 \$25,001,423 \$24,992,925 3133EDZW5 \$19,918,400 FED FARM CREDIT VAR 3/18 0.52 9/9/2016 3/29/2017 \$25,001,423 \$24,992,925 3133EEV80 \$9,974,400 FED FARM CREDIT VAR 3/18 0.52 9/9/2016 3/29/2018 \$19,933,774 \$19,965,780 3133EEV80 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/22/2018 \$9,977,479 \$9,982,170 3133EEV81 \$23,867,45 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$2,387,154 \$2,388,552 3133EEUZ1 \$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$2,387,154 \$2,388,552 3133EEUZ1 \$4,601,932 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUZ1 \$4,601,932 FED FARM CREDIT VAR 3/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EEUZ1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EEHL1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EEHL1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EEHL1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,98	\$4,503,320	FED FARM CREDIT VAR 2/17	0.51	7/27/2016	2/27/2017	\$4,501,054	\$4,500,455	3133EDFW7
\$14,986,155 FED FARM CREDIT VAR 2/18	\$9,996,985	FED FARM CREDIT VAR 2/18	0.68	8/1/2016	2/1/2018	\$9,997,608	\$10,005,680	3133EFWZ6
\$14,956,453 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,359 \$14,961,195 3133EFB0 \$14,956,821 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,376 \$14,961,195 3133EFB0 \$4,999,750 FED FARM CREDIT VAR 2/18 0.60 7/23/2016 2/23/2018 \$4,999,794 \$5,001,490 3133EFB29 \$9,995,670 FED FARM CREDIT VAR 3/17 0.52 9/24/2016 3/24/2017 \$9,997,785 \$9,999,690 3133EFBX1 \$25,004,000 FED FARM CREDIT VAR 3/17 0.48 7/29/2016 3/29/2017 \$25,001,423 \$24,992,925 3133EDXW5 \$19,918,400 FED FARM CREDIT VAR 3/18 0.52 9/9/2016 3/9/2018 \$19,933,774 \$19,965,780 3133EEV80 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/22/2018 \$9,977,479 \$9,982,170 3133EEVX1 \$2,386,745 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$2,387,154 \$2,388,552 3133EEUX1 \$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$2,387,154 \$2,388,552 3133EEUX1 \$4,601,932 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUX1 \$4,601,932 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUX1 \$4,601,932 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUX1 \$4,601,932 FED FARM CREDIT VAR 5/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$1,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EEFV4	\$5,007,485	FED FARM CREDIT VAR 2/18	0.68	8/1/2016	2/1/2018	\$5,006,794	\$5,002,840	3133EFWZ6
\$14,956,821 FED FARM CREDIT VAR 2/18 0.51 8/20/2016 2/20/2018 \$14,965,376 \$14,961,195 3133EE7B0 \$4,999,750 FED FARM CREDIT VAR 2/18 0.60 7/23/2016 2/23/2018 \$4,999,794 \$5,001,490 3133EF29 \$9,995,670 FED FARM CREDIT VAR 3/17 0.52 9/24/2016 3/24/2017 \$9,997,785 \$9,999,690 3133EFX1 \$25,004,000 FED FARM CREDIT VAR 3/17 0.48 7/29/2016 3/29/2017 \$25,001,423 \$24,992,925 3133EDXW5 \$19,918,400 FED FARM CREDIT VAR 3/18 0.52 9/9/2016 3/9/2018 \$19,933,774 \$19,965,780 3133EEV80 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/22/2018 \$9,977,479 \$9,982,170 3133EEVX1 \$2,386,745 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$9,977,479 \$9,982,170 3133EEUZ1 \$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$2,387,154 \$2,388,552 3133EEUZ1 \$4,601,932 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUZ1 \$4,601,932 FED FARM CREDIT VAR 4/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,981,078 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,98	\$14,986,155	FED FARM CREDIT VAR 2/18	0.60	8/6/2016	2/6/2018	\$14,989,371	\$14,997,930	3133EEMX5
\$4,999,750 FED FARM CREDIT VAR 2/18 0.60 7/23/2016 2/23/2018 \$4,999,794 \$5,001,490 3133EFE29 \$9,995,670 FED FARM CREDIT VAR 3/17 0.52 9/24/2016 3/24/2017 \$9,997,785 \$9,999,690 3133EFEX1 \$25,004,000 FED FARM CREDIT VAR 3/17 0.48 7/29/2016 3/29/2017 \$25,001,423 \$24,992,925 3133EDZW5 \$19,918,400 FED FARM CREDIT VAR 3/18 0.52 9/9/2016 3/9/2018 \$19,933,774 \$19,965,780 3133EEV80 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/22/2018 \$9,977,479 \$9,982,170 3133EEN71 \$2,386,745 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$2,387,154 \$2,388,552 3133EEUZ1 \$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUZ1 \$4,601,932 FED FARM CREDIT VAR 4/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1	\$14,956,453	FED FARM CREDIT VAR 2/18	0.51	8/20/2016	2/20/2018	\$14,965,359	\$14,961,195	3133EE7B0
\$9,995,670 FED FARM CREDIT VAR 3/17 0.52 9/24/2016 3/24/2017 \$9,997,785 \$9,999,690 3133EFEX1 \$25,004,000 FED FARM CREDIT VAR 3/17 0.48 7/29/2016 3/29/2017 \$25,001,423 \$24,992,925 3133EDZW5 \$19,918,400 FED FARM CREDIT VAR 3/18 0.52 9/9/2016 3/9/2018 \$19,933,774 \$19,965,780 3133EEV80 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/22/2018 \$9,977,479 \$9,982,170 3133EEN71 \$2,386,745 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$2,387,154 \$2,388,552 3133EEUZ1 \$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUZ1 \$4,601,932 FED FARM CREDIT VAR 4/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$14,971,594 \$14,982,960 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.65 8/30/2016 5/30/2017 \$25,000,000 \$25,016,300 3133EFFV4	\$14,956,821	FED FARM CREDIT VAR 2/18	0.51	8/20/2016	2/20/2018	\$14,965,376	\$14,961,195	3133EE7B0
\$25,004,000 FED FARM CREDIT VAR 3/17 0.48 7/29/2016 3/29/2017 \$25,001,423 \$24,992,925 3133EDZW5 \$19,918,400 FED FARM CREDIT VAR 3/18 0.52 9/9/2016 3/9/2018 \$19,933,774 \$19,965,780 3133EEV80 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/22/2018 \$9,977,479 \$9,982,170 3133EEN71 \$2,386,745 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$2,387,154 \$2,388,552 3133EEUZ1 \$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUZ1 \$4,601,932 FED FARM CREDIT VAR 4/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17	\$4,999,750	FED FARM CREDIT VAR 2/18	0.60	7/23/2016	2/23/2018	\$4,999,794	\$5,001,490	3133EFE29
\$19,918,400 FED FARM CREDIT VAR 3/18 0.52 9/9/2016 3/9/2018 \$19,933,774 \$19,965,780 3133EEV80 \$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/22/2018 \$9,977,479 \$9,982,170 3133EEN71 \$2,386,745 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$2,387,154 \$2,388,552 3133EEUZ1 \$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUZ1 \$4,601,932 FED FARM CREDIT VAR 4/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.65 8/30/2016 5/30/2017 \$25,000,000 \$25,016,300 3133EFV4	\$9,995,670	FED FARM CREDIT VAR 3/17	0.52	9/24/2016	3/24/2017	\$9,997,785	\$9,999,690	3133EFEX1
\$9,974,400 FED FARM CREDIT VAR 3/18 0.48 7/22/2016 3/22/2018 \$9,977,479 \$9,982,170 3133EEN71 \$2,386,745 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUZ1 \$4,601,932 FED FARM CREDIT VAR 4/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$14,971,594 \$14,982,960 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.65 8/30/2016 5/30/2017 \$25,000,000 \$25,016,300 3133EFFV4	\$25,004,000	FED FARM CREDIT VAR 3/17	0.48	7/29/2016	3/29/2017	\$25,001,423	\$24,992,925	3133EDZW5
\$2,386,745 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$2,387,154 \$2,388,552 3133EEUZ1 \$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUZ1 \$4,601,932 FED FARM CREDIT VAR 4/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$14,971,594 \$14,982,960 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.65 8/30/2016 5/30/2017 \$25,000,000 \$25,016,300 3133EFFV4	\$19,918,400	FED FARM CREDIT VAR 3/18	0.52	9/9/2016	3/9/2018	\$19,933,774	\$19,965,780	3133EEV80
\$10,004,610 FED FARM CREDIT VAR 3/18 0.59 9/26/2016 3/26/2018 \$10,004,317 \$9,993,940 3133EEUZI \$4,601,932 FED FARM CREDIT VAR 4/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$14,971,594 \$14,982,960 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.65 8/30/2016 5/30/2017 \$25,000,000 \$25,016,300 3133EFFV4	\$9,974,400	FED FARM CREDIT VAR 3/18	0.48	7/22/2016	3/22/2018	\$9,977,479	\$9,982,170	3133EEN71
\$4,601,932 FED FARM CREDIT VAR 4/17 0.50 7/10/2016 4/10/2017 \$4,600,718 \$4,598,799 3133EDX64 \$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$14,971,594 \$14,982,960 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.65 8/30/2016 5/30/2017 \$25,000,000 \$25,016,300 3133EFFV4	\$2,386,745	FED FARM CREDIT VAR 3/18	0.59	9/26/2016	3/26/2018	\$2,387,154	\$2,388,552	3133EEUZ1
\$9,970,000 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,105 \$9,988,640 3133EE4L1 \$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$14,971,594 \$14,982,960 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.65 8/30/2016 5/30/2017 \$25,000,000 \$25,016,300 3133EFFV4	\$10,004,610	FED FARM CREDIT VAR 3/18	0.59	9/26/2016	3/26/2018	\$10,004,317	\$9,993,940	3133EEUZ1
\$14,955,600 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$14,971,594 \$14,982,960 3133EE4L1 \$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.65 8/30/2016 5/30/2017 \$25,000,000 \$25,016,300 3133EFFV4	\$4,601,932	FED FARM CREDIT VAR 4/17	0.50	7/10/2016	4/10/2017	\$4,600,718	\$4,598,799	3133EDX64
\$9,971,530 FED FARM CREDIT VAR 5/17 0.44 8/22/2016 5/22/2017 \$9,981,078 \$9,988,640 3133EE4L1 \$25,000,000 FED FARM CREDIT VAR 5/17 0.65 8/30/2016 5/30/2017 \$25,000,000 \$25,016,300 3133EFFV4	\$9,970,000	FED FARM CREDIT VAR 5/17	0.44	8/22/2016	5/22/2017	\$9,981,105	\$9,988,640	3133EE4L1
\$25,000,000 FED FARM CREDIT VAR 5/17 0.65 8/30/2016 5/30/2017 \$25,000,000 \$25,016,300 3133EFFV4								
\$3,446,447 FED FARM CREDIT VAR 6/17 0.49 7/5/2016 6/5/2017 \$3,445,644 \$3,444,235 3133EDMX7						\$25,000,000		
	\$3,446,447	FED FARM CREDIT VAR 6/17	0.49	7/5/2016	6/5/2017	\$3,445,644	\$3,444,235	3133EDMX7

			NEXTILIE	IIIVAL	AMONTIZED	IAIII	
PRINCIPAL (1)	ISSUER	COUPON	or MATURITY	MATURITY	COST (1)	VALUE (1)	CUSIP
FEDERAL AGEN	ICY SECURITIES (continued)						
\$5,003,200	FED FARM CREDIT VAR 6/17	0.49	7/5/2016	6/5/2017	\$5,001,666	\$4,998,890	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	0.49	7/5/2016	6/5/2017	\$6,015,455	\$6,013,665	3133EDMX7
\$25,015,803	FED FARM CREDIT VAR 6/17	0.48	7/20/2016	6/20/2017	\$25,007,341	\$24,993,350	3133EECD0
\$7,988,896	FED FARM CREDIT VAR 6/17	0.48	7/20/2016	6/20/2017	\$7,992,981	\$7,997,872	3133EECD0
\$9,985,400	FED FARM CREDIT VAR 6/17	0.48	7/20/2016	6/20/2017	\$9,990,671	\$9,997,340	3133EECD0
\$3,191,296	FED FARM CREDIT VAR 6/18	0.54	9/1/2016	6/1/2018	\$3,191,973	\$3,192,874	3133EEQ78
\$9,998,000	FED FARM CREDIT VAR 6/18	0.62	9/13/2016	6/13/2018	\$9,998,049	\$9,996,090	3133EGER2
\$4,505,679	FED FARM CREDIT VAR 7/16	0.50	7/29/2016	7/29/2016	\$4,500,209	\$4,500,356	3133EDEE8
\$25,020,550	FED FARM CREDIT VAR 7/17	0.48	7/13/2016	7/13/2017	\$25,010,526	\$24,994,125	3133EEHV5
\$25,004,123	FED FARM CREDIT VAR 7/17	0.45	7/24/2016	7/24/2017	\$25,002,142	\$24,982,675	3133EEZX1
\$24,945,019	FED FARM CREDIT VAR 8/17	0.47	8/21/2016	8/21/2017	\$24,966,166	\$24,963,875	3133EFAL1
\$4,004,216	FED FARM CREDIT VAR 8/17	0.50	7/29/2016	8/29/2017	\$4,002,346	\$3,998,124	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	0.50	7/29/2016	8/29/2017	\$17,410,205	\$17,391,839	3133EDTT9
\$15,007,902	FED FARM CREDIT VAR 9/16	0.47	7/14/2016	9/14/2016	\$15,000,778	\$15,002,235	3133EDH21
\$2,060,919	FED FARM CREDIT VAR 9/16	0.53	9/19/2016	9/19/2016	\$2,057,479	\$2,057,341	3133ED2E1
\$14,995,260	FED FARM CREDIT VAR 9/16	0.44	9/19/2016	9/19/2016	\$14,999,502	\$14,999,490	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.44	9/19/2016	9/19/2016	\$9,999,556	\$9,999,660	3133EDNQ1
\$11,514,548	FED FARM CREDIT VAR 9/17	0.50	7/13/2016	9/13/2017	\$11,508,392	\$11,495,768	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	0.50	7/13/2016	9/13/2017	\$25,012,261	\$24,990,800	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	0.50	7/13/2016	9/13/2017	\$1,000,488	\$999,632	3133EEPS3
\$4,208,791	FED FARM CREDIT VAR 9/17	0.73	9/14/2016	9/14/2017	\$4,207,910	\$4,206,825	3133EFSD0
\$24,992,125	FED FARM CREDIT VAR 9/17	0.44	7/25/2016	9/25/2017	\$24,995,327	\$24,971,100	3133EE2E9
\$14,930,617	FEDERAL FARM CREDIT DISCOUNT NOTE 0.00 8/16		8/15/2016	8/15/2016	\$14,991,375	\$14,995,320	313312C24
\$14,996,835	FED HOME LOAN BANK 0.375 10/16	0.38	10/21/2016	10/21/2016	\$14,999,031	\$14,999,115	3130A6NS2
\$5,003,048	FED HOME LOAN BANK 0.625 10/16	0.63	10/14/2016	10/14/2016	\$5,001,675	\$5,002,825	3130A3CE2
\$5,004,567	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$5,001,725	\$5,002,685	3130A3J70
\$9,997,408	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$9,998,509	\$10,005,370	3130A3J70
\$8,740,728	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$8,740,433	\$8,744,693	3130A3J70
\$2,941,176	FED HOME LOAN BANK 0.625 12/16	0.63	12/28/2016	12/28/2016	\$2,940,814	\$2,942,290	3130A0C65
\$7,202,023	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$7,174,707	\$7,185,671	313371PV2
\$10,072,760	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,034,556	\$10,049,890	313371PV2
\$10,070,139	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,041,213	\$10,049,890	313371PV2
\$15,100,500	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$15,070,045	\$15,074,835	313371PV2
\$10,324,817	FED HOME LOAN BANK 5.125 10/16	5.13	10/19/2016	10/19/2016	\$10,133,820	\$10,141,930	3133XHK68
\$15,000,000	FED HOME LOAN BANK 0.375 7/16	0.38	7/20/2016	7/20/2016	\$15,000,000	\$15,000,540	3130A5YF0
\$14,995,336	FED HOME LOAN BANK 0.375 7/16	0.38	7/21/2016	7/21/2016	\$14,999,745	\$15,000,810	3130A5ZM4
\$19,995,294	FED HOME LOAN BANK 0.375 7/16	0.38	7/22/2016	7/22/2016	\$19,999,729	\$20,001,020	3130A5ZX0
\$7,987,352	FED HOME LOAN BANK 0.375 8/16	0.38	8/4/2016	8/4/2016	\$7,998,340	\$8,001,216	3130A66Q5
\$3,556,740	FED HOME LOAN BANK 0.375 8/16	0.38	8/18/2016	8/18/2016	\$3,559,571	\$3,560,281	3130A6CU9
\$1,244,046	FED HOME LOAN BANK 0.625 4/17	0.63	4/20/2017	4/20/2017	\$1,244,166	\$1,246,226	3130A7TL9
\$14,981,751	FED HOME LOAN BANK 0.625 4/17	0.63	4/20/2017	4/20/2017	\$14,983,797	\$15,014,775	3130A7TL9
\$3,074,008	FED HOME LOAN BANK 0.625 5/17	0.63	5/9/2017	5/9/2017	\$3,074,130	\$3,077,832	3130A7ZG3
\$6,099,939	FED HOME LOAN BANK 0.625 5/17	0.63	5/30/2017	5/30/2017	\$6,099,941	\$6,102,818	3130A5EP0
\$3,502,601	FED HOME LOAN BANK 0.65 12/16	0.65	12/12/2016	12/12/2016	\$3,501,741	\$3,503,227	3130A3EF0 3130A3PC2
\$10,023,580	FED HOME LOAN BANK 0.875 5/17	0.88	5/24/2017	5/24/2017	\$10,020,728	\$10,027,120	3130A1NN4
φ10,023,300		0.00	J. 271 201 /	5,27,201/	9.0,020,720	ψ.υ,υΔ/,1ΔU	5150/1111117

PRINCIPAL (1) ISSUER COUPON OR MATURITY MATURITY COST (1) VALUE (1) CUSIP

PRINCIPAL (1)	ISSUER	COUPON	or MATURITY	MATURITY	COST (1)	VALUE (1)	CUSIP
FEDERAL AGEN	NCY SECURITIES (continued)						
\$4,580,796	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$4,480,142	\$4,485,386	3133XHZK1
\$2,370,978	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$2,342,587	\$2,344,634	3133XHZK1
\$10,303,780	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$10,186,942	\$10,194,060	3133XHZK1
\$5,151,700	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$5,093,354	\$5,097,030	3133XHZK1
\$4,578,914	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$4,556,682	\$4,560,133	3133XKQX6
\$15,584,145	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,535,606	\$15,563,595	3133XKQX6
\$15,570,900	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,553,600	\$15,563,595	3133XKQX6
\$5,005,653	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$4,829,900	\$4,829,917	3133XGJA3
\$2,070,123	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$2,017,721	\$2,018,774	3133XGJA3
\$10,000,000	FED HOME LOAN BANK 0.40 10/16	0.40	10/28/2016	10/28/2016	\$10,000,000	\$9,999,650	3130A6PZ4
\$9,998,480	FED HOME LOAN BANK 0.46 8/16	0.46	8/19/2016	8/19/2016	\$9,999,591	\$10,002,150	3130A7CH6
\$9,998,232	FED HOME LOAN BANK 0.46 8/16	0.46	8/19/2016	8/19/2016	\$9,999,524	\$10,002,150	3130A7CH6
\$19,996,453	FED HOME LOAN BANK 0.47 8/16	0.47	8/26/2016	8/26/2016	\$19,998,909	\$20,004,700	3130A7ED3
\$998,533	FED HOME LOAN BANK 0.50 10/16	0.50	10/17/2016	10/17/2016	\$999,533	\$1,000,338	3130A3CW2
\$20,000,000	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$20,000,000	\$20,005,220	3130A6BD8
\$5,004,800	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$5,000,000	\$5,001,305	3130A6BD8
\$250,153	FED HOME LOAN BANK 0.53 8/16	0.53	8/11/2016	8/11/2016	\$250,017	\$250,080	3130A46Y3
\$14,994,317	FED HOME LOAN BANK 0.54 1/17	0.54	1/26/2017	1/26/2017	\$14,995,681	\$15,009,885	3130A7VB8
\$9,353,497	FED HOME LOAN BANK 0.70 12/16	0.70	12/29/2016	12/29/2016	\$9,352,244	\$9,360,089	3130A2XK7
\$10,000,000	FED HOME LOAN BANK 0.72 2/17	0.72	2/17/2017	2/17/2017	\$10,000,000	\$10,003,040	3130A7BY0
\$15,000,000	FED HOME LOAN BANK 0.75 5/17	0.75	5/25/2017	5/25/2017	\$15,000,000	\$15,008,370	3130A7WA9
\$2,001,946	FED HOME LOAN BANK 0.75 7/16	0.75	7/18/2016	7/18/2016	\$2,000,341	\$2,000,406	313383R78
\$2,002,000	FED HOME LOAN BANK 0.82 6/17	0.82	6/12/2017	6/12/2017	\$2,001,880	\$2,005,102	3130A5PC7
\$5,121,035	FED HOME LOAN BANK 3.50 12/16	3.50	12/9/2016	12/9/2016	\$5,058,872	\$5,067,055	3133XVRJ2
\$4,227,822	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$4,124,993	\$4,126,162	3133XUKV4
\$7,701,321	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$7,545,755	\$7,547,858	3133XUKV4
\$19,996,200	FED HOME LOAN BANK 0.50 8/16	0.50	8/19/2016	8/19/2016	\$19,999,050	\$20,005,540	3130A7AF2
\$2,915,583	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,915,133	\$2,916,125	3130A2T97
\$1,004,397	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$1,004,858	\$1,005,388	3130A2T97
\$2,475,830	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,475,198	\$2,475,955	3130A2T97
\$25,026,916	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$25,006,864	\$25,009,650	3130A2T97
\$2,421,193	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,423,878	\$2,425,936	3130A2T97
\$9,985,100	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$9,994,880	\$10,003,860	3130A2T97
\$9,997,826	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$9,999,087	\$10,003,860	3130A2T97
\$3,383,829	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$3,384,504	\$3,386,307	3130A2T97
\$1,301,742	FED HOME LOAN BANK 0.60 9/16	0.60	9/26/2016	9/26/2016	\$1,300,410	\$1,300,993	3130A1BV9
\$3,080,000	FED HOME LOAN BANK 0.70 5/17	0.70	5/18/2017	5/18/2017	\$3,080,000	\$3,081,870	3130A7U60
\$1,855,643	FED HOME LOAN BANK 1.00 6/17	1.00	6/21/2017	6/21/2017	\$1,855,414	\$1,857,209	313379DD8
\$4,104,195	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,051,582	\$4,052,245	313370TW8
\$3,437,846	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$3,413,300	\$3,415,321	313370TW8
\$1,008,950	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$1,002,346	\$1,003,031	313370TW8
\$4,614,916	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,586,405	\$4,588,867	313370TW8
\$5,043,047	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$5,012,555	\$5,015,155	313370TW8
\$10,033,630	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$9,977,614	\$9,980,158	313370TW8
\$1,007,449	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$1,002,730	\$1,003,031	313370TW8

PRINCIPAL (1) ISSUER COUPON OR MATURITY MATURITY COST (1) VALUE (1)

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PRINCIPAL (1)	ISSUER	COUPON	or MATURITY	MATURITY	COST (1)	VALUE (1)	CUSIP
FEDERAL AGEN	ICY SECURITIES (continued)						
\$7,176,158	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$7,144,568	\$7,146,596	313370TW8
\$10,069,370	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$10,027,434	\$10,030,310	313370TW8
\$1,568,784	FED HOME LOAN BANK 5.00 12/16	5.00	12/9/2016	12/9/2016	\$1,528,251	\$1,530,000	3133XHVS8
\$1,773,070	FED HOME LOAN BANK 5.50 8/16	5.50	8/15/2016	8/15/2016	\$1,725,128	\$1,725,818	3133MJQF0
\$10,000,000	FED HOME LOAN BANK 0.75 7/17	0.75	7/20/2017	7/20/2017	\$10,000,000	\$10,008,920	3130A8L35
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.54	7/17/2016	1/17/2017	\$5,069,350	\$5,070,847	313376T88
\$15,001,455	FED HOME LOAN BANK VAR 2/18	0.65	8/22/2016	2/22/2018	\$15,001,196	\$15,007,350	3130A7DE2
\$10,000,600	FED HOME LOAN BANK VAR 3/18	0.66	9/8/2016	3/8/2018	\$10,000,515	\$10,003,360	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	0.66	9/8/2016	3/8/2018	\$10,001,049	\$10,003,360	3130A7G90
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.44	7/21/2016	8/21/2017	\$20,000,000	\$19,980,520	3130A6C54
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.45	7/25/2016	8/25/2017	\$20,001,138	\$19,982,340	3130A6DC8
\$10,000,865	FED HOME LOAN BANK VAR 8/17	0.64	8/25/2016	8/25/2017	\$10,000,664	\$10,006,920	3130A7EC5
\$9,957,460	FED HOME LOAN BANK DISCOUNT NOTE 0.00 3/17	0.00	3/24/2017	3/24/2017	\$9,959,731	\$9,966,010	313385DL7
\$9,969,000	FED HOME LOAN BANK DISCOUNT NOTE 0.00 7/16	0.00	7/1/2016	7/1/2016	\$10,000,000	\$10,000,000	313384YV5
\$6,655,414	FED HOME LOAN BANK DISCOUNT NOTE 0.00 2/17	0.00	2/21/2017	2/21/2017	\$6,656,889	\$6,660,815	313385CD6
\$2,000,912	FREDDIE MAC 0.625 12/16	0.63	12/5/2016	12/5/2016	\$2,000,604	\$2,002,722	3134G3Z37
\$9,212,288	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,205,942	\$9,213,723	3137EADS5
\$9,018,000	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,007,441	\$9,011,466	3137EADS5
\$7,140,478	FREDDIE MAC 0.875 2/17	0.88	2/22/2017	2/22/2017	\$7,137,208	\$7,146,031	3137EADT3
\$3,308,052	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$3,305,426	\$3,310,821	3137EADC0
\$4,515,390	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$4,511,766	\$4,514,756	3137EADC0
\$2,006,540	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$2,005,093	\$2,006,558	3137EADC0
\$14,889,440	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$14,884,500	\$14,900,700	3137EADC0
\$1,699,894	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,697,754	\$1,698,713	3137EADF3
\$11,344,133	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$11,339,861	\$11,359,958	3137EADF3
\$20,106,380	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$20,099,435	\$20,115,020	3137EADF3
\$1,129,300	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,129,014	\$1,129,458	3137EADF3
\$10,359,737	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$10,357,022	\$10,359,235	3137EADF3
\$7,674,729	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$7,566,868	\$7,566,657	3137EACW7
\$1,442,322	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$1,423,283	\$1,423,321	3137EACW7
\$6,242,576	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$6,171,562	\$6,172,404	3137EACW7
\$2,661,014	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$2,631,431	\$2,631,140	3137EACW7
\$5,055,690	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,010,823	\$5,011,695	3137EACW7
\$5,055,081	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,010,781	\$5,011,695	3137EACW7
\$4,277,706	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$4,243,830	\$4,244,906	3137EACW7
\$3,900,944	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$3,870,052	\$3,871,033	3137EACW7
\$5,783,793	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,746,229	\$5,748,414	3137EACW7
\$5,041,695	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,010,147	\$5,011,695	3137EACW7
\$1,615,915	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$1,606,517	\$1,606,749	3137EACW7
\$4,967,722	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$4,938,486	\$4,938,524	3137EACW7
\$20,795,240	FREDDIE MAC 5.00 2/17	5.00	2/16/2017	2/16/2017	\$20,528,628	\$20,563,100	3137EAAM1
\$4,143,200	FREDDIE MAC 5.35 11/16	5.35	11/1/2016	11/1/2016	\$4,062,682	\$4,065,316	3128X2RE7
\$5,250,640	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$5,011,803	\$5,012,400	3137EAAG4
\$10,483,900	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,023,639	\$10,024,800	3137EAAG4
\$3,162,921	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$3,028,117	\$3,028,492	3137EAAG4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGEN	NCY SECURITIES (continued)						
\$10,421,627	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,023,578	\$10,024,800	3137EAAG4
\$14,997,000	FREDDIE MAC VAR 12/16	0.44	7/12/2016	12/12/2016	\$14,999,327	\$14,998,770	3134G5UB9
\$10,000,000	FREDDIE MAC VAR 3/18	0.68	9/8/2016	3/8/2018	\$10,000,000	\$10,004,310	3134G8PF0
\$14,995,415	FREDDIE MAC VAR 4/17	0.49	7/27/2016	4/27/2017	\$14,997,490	\$14,998,770	3134G75N7
\$1,990,817	FREDDIE MAC DISCOUNT NOTE 0.00 04/17	0.00	4/3/2017	4/3/2017	\$1,991,260	\$1,992,334	313397DW8
\$1,955,258,078.14					\$1,948,162,182.36	\$1,948,619,185.87	
US GOVERNME	NT GUARANTEED OR INSURED INSTRU	JMENTS (0.5	9%)				
\$12,000,000	OVERSEAS PRI INV 0.87 11/16	0.87	11/18/2016	11/18/2016	\$12,000,000	\$12,062,064	690353J99
\$10,000,000	OVERSEAS PRI INV 1.01 3/18	1.01	3/17/2017	3/17/2017	\$10,000,000	\$10,018,930	690353M20
\$7,000,000	OVERSEAS PRI INV 0.82 4/17	0.82	4/30/2017	4/30/2017	\$7,000,000	\$7,013,265	690353M95
\$29,000,000					\$29,000,000	\$29,094,259	
REPURCHASE A	AGREEMENTS (9.19%)						
\$250,000,000	MERRILL LYNCH REPO 0.35 7/16	0.35	7/1/2016	7/1/2016	\$250,000,000	\$250,000,000	n/a
\$200,000,000	RBC CAPITAL MAR REPO 0.35 7/16	0.35	7/1/2016	7/1/2016	\$200,000,000	\$200,000,000	n/a
\$450,000,000					\$450,000,000	\$450,000,000	
DEPOSIT INSTE	RUMENTS (38.39%)						
\$225,000,000	BB&T COMPANY 0.58 9/16 (2)	0.58	7/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$30,000,000	BANK OF TOKYO MITS 0.39 7/16	0.39	7/5/2016	7/5/2016	\$30,000,000	\$30,000,000	n/a
\$225,000,000	CITIZENS BANK PA 0.43 9/16 (2)(8)	0.43	7/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$100,000,000	DZ BANK 0.27 7/16	0.27	7/1/2016	7/1/2016	\$100,000,000	\$100,000,000	n/a
\$100,000,000	FEDERALLY INSURED CUST ACCT 0.35 9/16 (2)	0.35	7/1/2016	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$225,000,000	PEOPLES UNITED BANK 0.43 9/16 (2)(8)	0.43	7/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$225,000,000	SANTANDER BANK NA 0.53 9/16 (2)(8)	0.43	7/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$175,000,000	SUMITOMO BANK 0.53 9/16 (2)	0.53	7/1/2016	9/23/2016	\$175,000,000	\$175,000,000	n/a
\$225,000,000	SVENSKA HANDELSBANK 0.29 7/16	0.29	7/1/2016	7/1/2016	\$225,000,000	\$225,000,000	n/a
\$50,000,000	TD BANK, NA 0.48 9/16 (2)	0.48	7/1/2016	9/26/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.48 10/16 (2)	0.48	7/1/2016	10/13/2016	\$50,000,000	\$50,000,000	n/a
\$25,000,000	TD BANK, NA 0.54 7/16 (2)	0.54	7/1/2016	7/19/2016	\$25,000,000	\$25,000,000	n/a
\$50,000,000	TD BANK,NA 0.40 8/16 (2)	0.40	7/1/2016	8/17/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.50 9/16 (2)	0.50	7/1/2016	9/15/2016	\$50,000,000	\$50,000,000	n/a
\$125,000,000	WEBSTER BANK 0.42 9/16 (2)(8)	0.43	7/1/2016	9/23/2016	\$125,000,000	\$125,000,000	n/a
\$1,880,000,000					\$1,880,000,000	\$1,880,000,000	

PRINCIPAL (1)	ISSUER	COUPON	or MATURITY	MATURITY	COST (1)	VALUE (1)	CUSIP			
BANK COMMERCIAL PAPER (4.59%)										
\$225,000,000	US BANK 0.37 7/16 (2)	0.37	7/1/2016	7/20/2016	\$225,000,000	\$225,000,000	n/a			
\$225,000,000					\$225,000,000	\$225,000,000				
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COMMERCIAL F	PAPER (3.57%)									
\$49,995,125	NATIONAL SEC CLEARING CORP 0.39 7/16	0.39	7/8/2016	7/8/2016	\$49,996,208	\$49,996,000	63763PG86			
\$49,995,125	NATIONAL SEC CLEARING CORP 0.39 7/16	0.39	7/8/2016	7/8/2016	\$49,996,208	\$49,996,000	63763PG86			
\$24,940,833	TOYOTA MOTOR CREDIT CORP 0.71 10/16	0.71	10/28/2016	10/28/2016	\$24,941,326	\$24,941,500	89233GKU9			
\$24,917,160	TOYOTA MOTOR CREDIT CORP 0.79 11/16	0.79	11/28/2016	11/28/2016	\$24,917,708	\$24,919,781	89233GLU8			
\$24,895,000	TOYOTA MOTOR CREDIT CORP 0.84 12/16	0.84	12/27/2016	12/27/2016	\$24,895,583	\$24,898,375	89233GMT0			
\$174,743,243					\$174,747,035	\$174,751,656				
GOVERNMENT	MONEY MARKET FUNDS (3.89%)									
\$190,532,033	WESTERN ASSET MGMT GOVT FUND 0.29 7/16	0.29	7/1/2016	7/1/2016	\$190,532,033	\$190,532,033	n/a			
\$190,532,033					\$190,532,033	\$190,532,033				
\$4,904,533,354					\$4,897,441,250	\$4,897,997,134				

NEXT RESET

FINAL

AMORTIZED

FAIR

Fund Net Asset Value = \$1.010 per unit (4)

Effective 7-Day Net Yield = 0.45% (5)

Effective 7-Day Gross Yield = 0.41%

WAM(R) = 40 Days (6)

WAM(F) = 104 Days (7)

- (1) Securities rounded to the nearest dollar.
- (2) Issue has a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.
- (3) Issue has a two day or a weekly put option, and thus is calculated as 2, 6 or 7 day for WAL and WAM purposes.
- (4) Includes designated surplus reserve.
- (5) Includes approximately 4 basis points of expenses and a 10 basis point contribution to the designated surplus reserve each day the size of the reserve is less than one percent of the size of the Short-Term Investment Fund.
- (6) Weighted average maturity to the next reset date.
- (7) Weighted average maturity to final maturity date.
- (8) Peoples United Bank, Citizens Bankd PA, Santander Bank and Webster Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Banks of Boston and Pittsburg guaranteeing principal amount.